

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE



Applicants: Michael GRIEBEL
Thomas GERSTNER
Sebastian WAHL

Title: METHOD AND DEVICE FOR EVALUATION OF
FINANCIAL DERIVATIVES USING SPARSE
GRIDS

Express Mail No.: EL859246371US

Date of Deposit: 26 November 2001

FIRST INFORMATION DISCLOSURE STATEMENT

Box PATENT APPLICATION
U.S. Patent and Trademark Office
P.O. Box 2327
Arlington, VA 22202

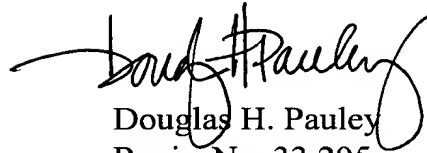
Dear Sir:

In accordance with Rules 1.56 and 1.98, References AA and AB listed on Form PTO-1449 are cited and discussed on Page 4 of the referenced U.S. Patent Application and are brought to the attention of the Examiner as being possibly material to examination of this application.

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Form PTO-1449 (1 page) is enclosed with a copy of each and every
reference cited on Form PTO-1449.

Respectfully submitted,



Douglas H. Pauley
Regis. No. 33,295

Pauley Petersen Kinne & Erickson
2800 West Higgins Road; Suite 365
Hoffman Estates, Illinois 60195
TEL (847) 490-1400
FAX (847) 490-1403

FORM PTO-1449
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LIST OF PRIOR ART CITED BY APPLICANT
(Use several sheets if necessary)

APPLICANT(S)

Michael GRIEBEL et al.

FILING DATE

GROUP

997 U.S. PTO
09/994114
11/26/01

U.S. PATENT DOCUMENTS

*EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE
	AA	5,940,810	08/1999	Traub et al.			
	AB	6,058,377	05/2000	Traub et al.			
	AC						
	AD						
	AE						
	AF						
	AG						
	AH						
	AI						
	AJ						
	AK						

FOREIGN PATENT DOCUMENTS

		DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUBCLASS	TRANSLATION	
							YES	NO
	AL							
	AM							
	AN							
	AO							
	AP							

OTHER PRIOR ART (Including Author, Title, Date, Pertinent Pages, Etc.)

	AR		
	AS		
	AT		

EXAMINER

DATE CONSIDERED

***EXAMINER:** Initial if reference considered, whether or not citation is in conformance with MPEP 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

USCOMM-DC 80-3985

P1005.1/ 14